

ABSTRACT

Computer technology for substantially optimizing portfolios of multiple participants is disclosed. Preferably the portfolios of such multiple participants comprise fixed income instruments. The disclosed systems and methods include using at least one computer system for storing digital data representing portfolio holdings of multiple parties and, in particular, for each participant storing in the computer memory data representing constraints with respect to the desired portfolio. The method and system comprise optimizing using an optimization engine portfolio and constraint information of multiple participants so as to generate a set of trades that would substantially optimize participants portfolios with respect to a known objective.

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